




5 credits

30.0 h

Q2

Teacher(s)	Iania Leonardo ;Nguyen Anh ;
Language :	English
Place of the course	Louvain-la-Neuve
Prerequisites	<ul style="list-style-type: none"> • Econometrics, Finance and Fundamental mathematical and statistical concepts. Concepts covered in courses such as the ones listed below should be known. • Économétrie [LECGE1316] • Mathématiques en économie et gestion I [LECGE1112] • Mathématiques en économie et gestion II [LECGE1230] • Statistique en économie et gestion I [LECGE1114] • Finance [LECGE1332] <p><i>The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet.</i></p>
Main themes	The course will cover the following topics: Financial instruments, Risk-return Relationship, Capital Market line, Markowitz, Index Models, CAPM, APT, Equity Valuation, Efficient Market Hypothesis, Behavioral Finance and Empirical facts on Security Returns, Bond prices and Yield, Term Structure and Managing a Bond Portfolio, Mutual Funds selection, Hedge Funds, RE Investing and Private Equity, Portfolio Performance Evaluation; Theory of Active Management; Investment Policy.
Aims	<p>During their programme, students of the LSM Master's in management or Master's in Business engineering will have developed the following capabilities'</p> <p>KNOWLEDGE AND REASONING</p> <p>2.2 Master highly specific knowledge in one or two areas of management: advanced and current research-based knowledge and methods.</p> <p>A SCIENTIFIC AND SYSTEMATIC APPROACH</p> <p>3.3 Consider problems using a systemic and holistic approach: recognize the different aspects of the situation and their interactions in a dynamic process.</p> <p>WORK EFFECTIVELY IN AN INTERNATIONAL AND MULTICULTURAL ENVIRONMENT</p> <p>5.2 Understand the international socio-economic dimensions of an organization and identify the associated strategic issues and operational decisions.</p> <p>TEAMWORK AND LEADERSHIP</p> <p>6.1 Join in and collaborate with team members. Be open and take into consideration the different points of view and ways of thinking, manage differences and conflicts constructively, accept diversity.</p> <p>----</p> <p><i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i></p>
Evaluation methods	<p>For the exam session of June, we will use a continuous evaluation approach and your grade will be composed of the following parts:</p> <ul style="list-style-type: none"> • Assignments • Written test <p>For the exam session of September, your grade will be composed of the following parts :</p> <ul style="list-style-type: none"> • Final exam
Teaching methods	In-class lectures. Online forums. Group work. Self-study at the Bloomberg terminals.
Content	Financial instruments, Risk-return Relationship, Capital Market line, Markowitz, Index Models, CAPM, APT, Equity Valuation, Efficient Market Hypothesis, Behavioral Finance and Empirical facts on Security Returns, Bond prices and Yield, Term Structure and Managing a Bond Portfolio, Mutual Funds selection, Hedge Funds, RE Investing and Private Equity, Portfolio Performance Evaluation; Theory of Active Management; Investment Policy
Bibliography	Scientific articles and Bodie Kane Marcus, Investments, 10th Edition.

Faculty or entity in charge	CLSM
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Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Business Engineering	INGE2M	5		
Master [120] in Actuarial Science	ACTU2M	5	LFSAB1105 AND LSTAT2020 AND LACTU2030	
Master [120] in Economics: General	ECON2M	5		
Master [120] in Business Engineering	INGM2M	5		